QUANTSTRAT FX

QUANTSTRAT FX MONTHLY INSIGHTS

OCTOBER 2026

A BRIEF ON QUANTSTRAT FX

QuantStrat FX is a sophisticated, fully automated trading system designed to manage FX investments with precision and discipline. It operates on data-driven, quantitative models that dynamically adapt to changing market structures, liquidity conditions, and macroeconomic volatility. By removing emotional bias and discretionary intervention, QuantStrat FX provides a systematic and rule-based approach to navigating the complexities of the foreign exchange market, with a core focus on capital preservation and risk adjusted returns.

A NOTE FROM THE DESK

October ended with a reported return of -0.75%. Early in the month, positions in the New Zealand dollar against the US dollar (NZDUSD) came under pressure. According to management, adjustments to hedged positions and trading in other currency pairs helped offset part of the loss.

The month still ended in negative territory. Some positions remain open, so the reported return should not be taken to mean that all losses have been recovered or all positions have been closed. Below, we explain our response and our approach to the remaining positions.

EARLY PRESSURE
NZDUSD positions came under pressure early in the month.

→

ACTIVE RESPONSE
Hedge adjustments and trading in other currency pairs helped offset part of the loss.

→

MONTH-END RESULT
October closed with a reported return of -0.75%.

This summary reflects management's account. It is not a performance chart and does not show the lowest account value during the month or each strategy's contribution.

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PERFORMANCE REVIEW

OCTOBER 2026 HIGHLIGHTS

October performance: **-0.75%**
October ended with a reported loss of 0.75% as losses narrowed following an early-month setback.

OUR FOCUS: DISCIPLINED RISK MANAGEMENT

Our focus is to manage risk as conditions change. This includes reviewing open positions, adjusting exposure and assessing opportunities across other currency pairs. These actions may help limit losses, but they do not ensure a positive monthly return.

About the performance figure: The -0.75% return and recovery commentary are reported by management and have not been independently verified. It has not been confirmed whether the return includes fees or unrealised gains and losses on open positions. It therefore does not establish that total account value has recovered or that all positions are closed. Important risk information: Leveraged foreign exchange (FX) trading carries a substantial risk of loss. Hedging and diversification do not remove risks from market movements, related currency exposures, trade execution, financing costs or margin requirements. Past performance does not guarantee future results, and losses may not be fully recovered. This newsletter is a client update, not personalised investment advice.

HOW WE RESPONDED

Our response has two parts: adjust the positions under pressure and assess opportunities in other currency pairs. The aim is to avoid relying solely on a recovery in NZDUSD.

WITHIN THE POSITION
Dynamic hedging: adjusting opposing positions

QuantStrat Dynamic Hedging adjusts buying and selling positions as conditions change. Profits from closed trades may help offset losses when part of a weaker position is closed. We then review the remaining positions and overall exposure.

ACROSS THE PORTFOLIO
Diversification: trading across currency pairs

Trading in other currency pairs provides opportunities beyond NZDUSD. Gains elsewhere may offset some losses, but different pairs can move together and create additional losses.

Our objective: reduce the remaining exposure.
We assess the account as a whole, including profits and losses on both closed and open trades, rather than judging progress by profitable trades alone.

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WHAT HEDGING CAN—AND CANNOT—DO

Our hedging approach aims to reduce reliance on a single market direction. It does not mean the portfolio has no currency exposure or is risk-free. Holding an opposing position alone does not recover a loss; further trades and adjustments can also add losses and costs.
Trading across different currency pairs does not eliminate shared risks. We therefore consider remaining exposure, margin requirements and the combined result of closed and open positions.

WHAT HAPPENS NEXT

We will continue reviewing the remaining open positions and assessing opportunities to reduce exposure in a measured way. Where available, gains may support reductions in loss-making positions. Our objective is an orderly reduction and eventual closure, rather than an exit driven solely by a calendar deadline.
There is no guaranteed recovery date or outcome. If conditions do not support further reductions, we may need to adjust the approach or close positions at a loss. Our priority remains disciplined management of the account as a whole.

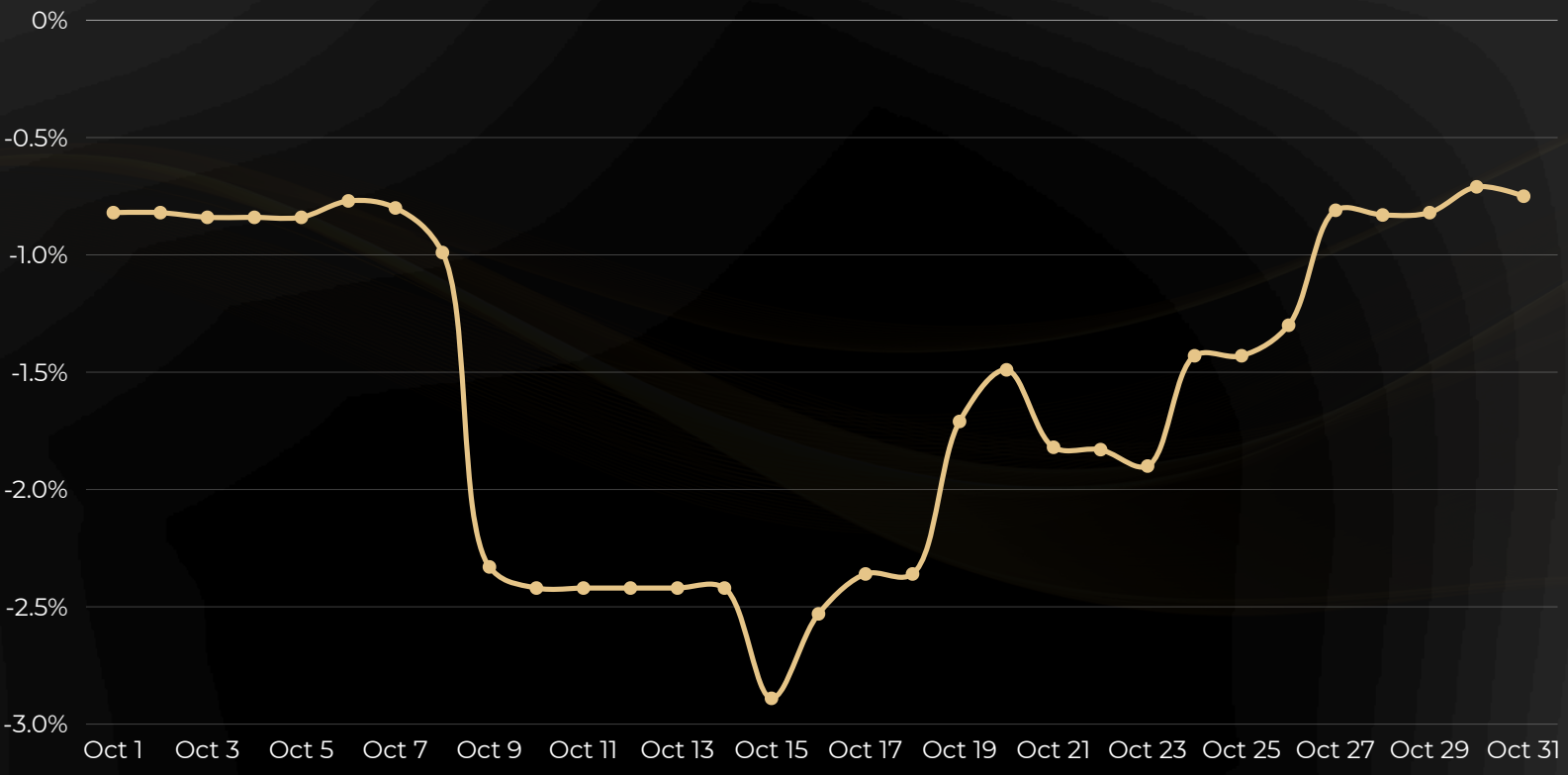
A clear focus: adapt and manage risk.
October ended with a loss. Our ongoing focus is to review exposure, respond to changing conditions and manage the remaining positions with discipline.

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OCTOBER 2026 PERFORMANCE HIGHLIGHTS

Balance Growth (%)



Return On Investment **-0.747%**	**WIN RATE** **53.7%**	**PROFIT FACTOR** **0.98**
Number of trades **54 (26 Long, 28 Short)**	**MAX DD** **21.07%**	**Trades** **54**

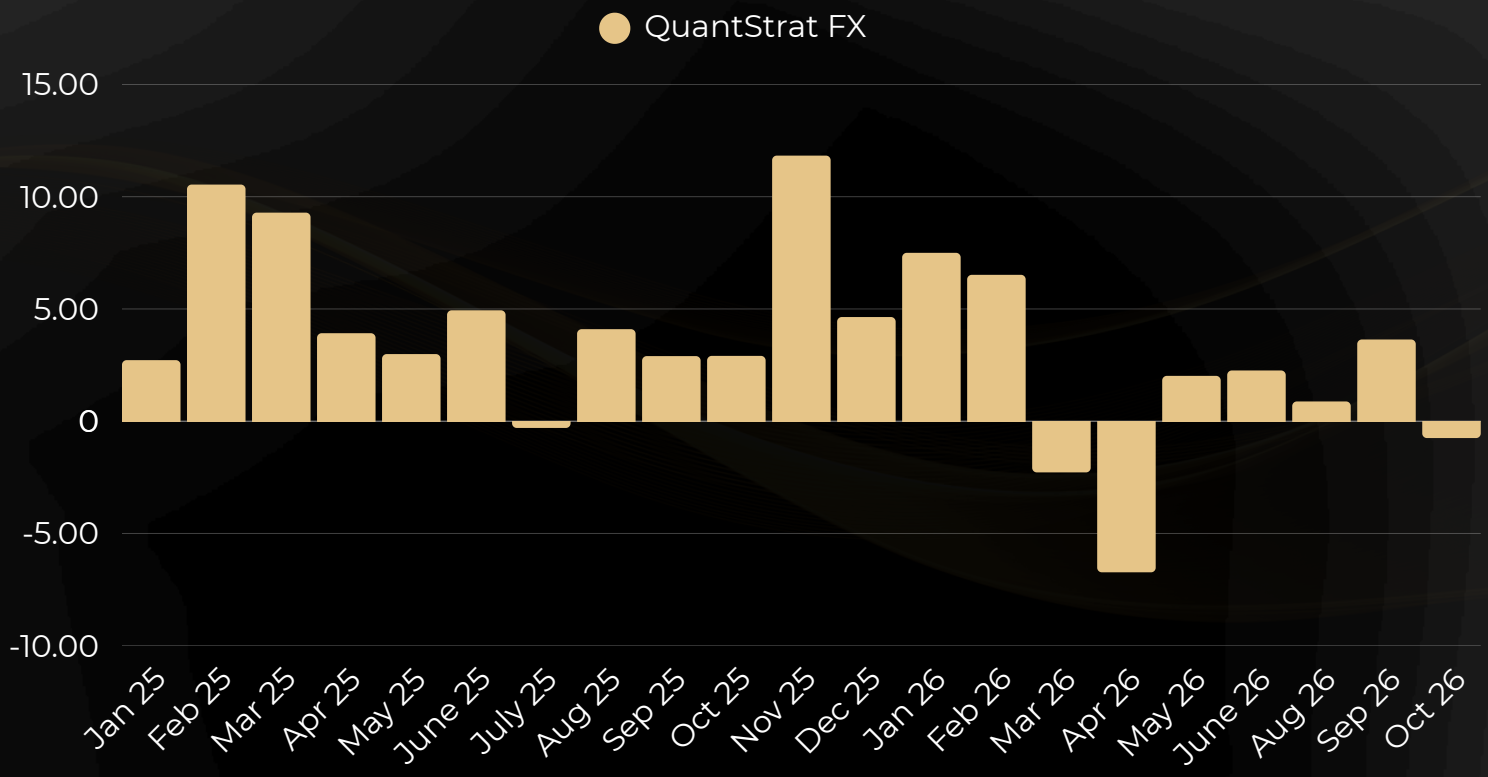
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PAST PERFORMANCE

2025 - 2026 Performance %



For additional data from 2020 to the present, please refer to our website.www.quantstratfx.com

For more information about QuantStrat FX, visit: www.quantstratfx.com Contact: Info@QuantStratFX.com

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DISCLAIMER

Disclaimer: Trading foreign exchange involves substantial risk and may not be suitable for all investors. Past performance is not indicative of future results. QuantStrat FX does not guarantee profits or protection from losses.

Market conditions, liquidity, and volatility can change rapidly due to economic events, geopolitical developments, or unexpected news. No trading system, strategy, or risk management technique can guarantee profits or eliminate risk entirely.

Participants should carefully consider their financial situation, investment objectives, and risk tolerance before participating. Any projections, outlooks, or forward-looking statements are for informational purposes only and do not constitute investment advice or a guarantee of performance.

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